

91-784

SECURITIES AND EXCHANGE COMMISSION

For Internal Use Only
SEC File No. 91-Submit 1 Original
And 9 Copies

RECEIVED

OMB Approval No.: 3235-0504

Expires 07/31/20xx

Estimated average burden per response: 2.00

OCT 02 2006



08060615

U.S. SECURITIES AND EXCHANGE COMMISSION
WASHINGTON, D.C. 20549

FORM 19b-4(e) DIVISION OF MARKET REGULATION

Information Required of a Self-Regulatory Organization Listing and Trading New Derivative Securities
Product Pursuant to Rule 19b-4(e) Under the Securities Exchange Act of 1934

READ ALL INSTRUCTIONS PRIOR TO COMPLETING FORM

Part I Initial Listing Report

1. Name of Self-Regulatory Organization Listing New Derivative Securities Product:
American Stock Exchange LLC.
2. Type of Issuer of New Derivative Securities Product (e.g., clearinghouse, broker-dealer, corporation, etc.):
Corporation
3. Class of New Derivative Securities Product: Index-Linked Note
4. Name of Underlying Instrument: S&P 100 Index and S&P Small Cap 600 Index
5. If Underlying Instrument is an Index, State Whether it is Broad-Based or Narrow Based: Broad-Based.
6. Ticker Symbol(s) of New Derivative Product: ICZ

7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades:

The underlying instruments trade either on the NYSE, NASDAQ, or Amex.

PROCESSED

OCT 31 2006

THOMSON
FINANCIAL

8. Settlement Methodology of New Derivative Securities Product:
Cash settlement on regular-way trades on the American Stock Exchange and settled through the National Securities Clearing corporation ("NSCC") on T+3.
9. Position Limits of New Derivative Securities Product (if applicable): Not Applicable.

Part II Execution

The undersigned represents that the governing body of the above-referenced Self-Regulatory Organization has duly approved, or has duly delegated its approval to the undersigned for, the listing and trading of the above-referenced new derivative securities product according to its relevant trading rules, procedures, surveillance programs and listing standards.

Name of Official Responsible for Form: Dennis J. Meekins

Title: Vice President

Telephone Number: (212) 306-1302

Manual Signature of Official Responsible for Form:

Date: 9/29/06

Act Securities Exchange Act of 1934

Section 19b-4

Rule 19b-4(e)

Public

Availability: October 2, 2006



**AMERICAN
STOCK EXCHANGE®**
Equities Options ETFs

Bryan Fischer
Managing Director
212.306.2434 T
212.306.5325 F
bryan.fischer@amex.com

SECURITIES AND EXCHANGE COMMISSION

RECEIVED

OCT 02 2006

American Stock Exchange
86 Trinity Place
New York, NY 10006-1872
T 212 306 1302
F 212 306 5359

DIVISION OF MARKET REGULATION

September 29, 2006

BY FACSIMILE AND OVERNIGHT COURIER

202/ 772-9273

Securities and Exchange Commission
Division of Market Regulations
100 F. Street NE – Room 6628
Washington DC 20549
Attn: Gail Jackson – Paralegal Specialist

Re: Form 19b-4(e)

Dear Ms. Jackson:

The American Stock Exchange LLC hereby files Form 19b-4(e), with respect to the Merrill Lynch & Co, Inc. Accelerated Return Notes linked to the Russell 2000 Index (RRL) and the CitiGroup Funding, Inc. Index lasers based on the CBOE Large Cap (S&P 100 Index) over Small Cap (S&P SmallCap 600 Index) Outperformance Strategy (ICZ) listed pursuant to the Amex Company Guide Section 107.

Sincerely,

Attachment

Act	Securities Exchange Act of 1934
Section	19b-4
Rule	19b-4(e)
Public Availability:	October 2, 2006